# Supplementary Material to "On the Spherical Laplace Distribution"

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#### 1 Proof of theoretical results

On the *p*-dimensional unit hypersphere  $\mathbb{S}^p = \{\mathbf{x} \in \mathbb{R}^{p+1} : ||\mathbf{x}|| = 1\}$ , the spherical Laplace (SL) distribution is an isotropic location-scale family distribution. Characterized by a location parameter  $\boldsymbol{\mu} \in \mathbb{S}^p$  and a scale parameter  $\sigma \in \mathbb{R}^+$ , the density function of the SL distribution is defined by

$$f_{\rm SL}(\mathbf{x} \mid \boldsymbol{\mu}, \sigma) = \frac{1}{C_p(\boldsymbol{\mu}, \sigma)} \exp\left(-\frac{d(\mathbf{x}, \boldsymbol{\mu})}{\sigma}\right),$$

for a normalizing constant  $C_p(\boldsymbol{\mu}, \sigma)$ ,

$$C_p(\boldsymbol{\mu}, \sigma) = \int_{\mathbb{S}^p} \exp\left(-\frac{d(\mathbf{x}, \boldsymbol{\mu})}{\sigma}\right) d\mathbf{x}.$$

For the sake of readers' convenience, we reiterate theoretical results presented in the paper and address their proofs accordingly.

**Proposition 1.** The normalizing constant  $C_p(\mu, \sigma)$  can be written as a univariate integral as

$$C_p(\boldsymbol{\mu}, \sigma) = A_{p-1} \int_{r=0}^{\pi} \exp\left(-\frac{r}{\sigma}\right) \sin^{p-1}(r) dr, \tag{1}$$

where  $A_{p-1} = 2\pi^{p/2}/\Gamma(p/2)$  is the hypervolume or surface area of  $\mathbb{S}^{p-1}$  and  $\Gamma(\cdot)$  is the standard Gamma function.

*Proof.* On a complete Riemannian manifold, the geodesic distance between two points is characterized in terms of logarithmic maps and Riemannian metric as  $d^2(\mathbf{x}, \boldsymbol{\mu}) = g_{\boldsymbol{\mu}}(\operatorname{Log}_{\boldsymbol{\mu}}(\mathbf{x}), \operatorname{Log}_{\boldsymbol{\mu}}(\mathbf{x}))$ , which is equivalent to  $\operatorname{Log}_{\boldsymbol{\mu}}(\mathbf{x})^{\top} \operatorname{Log}_{\boldsymbol{\mu}}(\mathbf{x})$  on  $\mathbb{S}^p$  with a canonical metric. By a change of variable  $\mathbf{u} = \operatorname{Log}_{\boldsymbol{\mu}}(\mathbf{x})$ , a corresponding Jacobian determinant  $|\mathbf{J}| = (\sin \|\mathbf{u}\|/\|\mathbf{u}\|)^{p-1}$  is obtained so that

$$C_{p}(\boldsymbol{\mu}, \sigma) = \int_{\mathbb{S}^{p}} \exp\left(-\frac{d(\mathbf{x}, \boldsymbol{\mu})}{\sigma}\right) d\mathbf{x} = \int_{\mathbb{S}^{p}} \exp\left(-\frac{\|\mathbf{u}\|}{\sigma}\right) d\mathbf{x}$$
$$= \int_{\|\mathbf{u}\| < \pi} \exp\left(-\frac{\|\mathbf{u}\|}{\sigma}\right) \left(\frac{\sin\|\mathbf{u}\|}{\|\mathbf{u}\|}\right)^{p-1} d\mathbf{u}. \tag{2}$$

We can express the above using spherical coordinate system,

$$(2) = \int_{r=0}^{\pi} \int_{\varphi_1=0}^{\pi} \cdots \int_{\varphi_{p-2}=0}^{\pi} \int_{\varphi_{p-1}=0}^{2\pi} \exp\left(-\frac{r}{\sigma}\right) \left(\frac{\sin r}{r}\right)^{p-1} r^{p-1} \sin^{p-2}(\varphi_1) \cdots \sin(\varphi_{p-2}) dr d\varphi_1 \cdots d\varphi_{p-1}$$

$$= \int_{\varphi_1=0}^{\pi} \cdots \int_{\varphi_{p-2}=0}^{\pi} \int_{\varphi_{p-1}=0}^{2\pi} \sin^{p-2}(\varphi_1) \cdots \sin(\varphi_{p-2}) d\varphi_1 \cdots d\varphi_{p-1} \cdot \int_{r=0}^{\pi} \exp\left(-\frac{r}{\sigma}\right) \sin^{p-1}(r) dr, \quad (3)$$

where the first term with nested integrals in (3) reduces to the hypervolume  $A_{p-1}$  of  $\mathbb{S}^{p-1}$ .

**Theorem 2.** Let  $\mathbf{x}_1, \dots, \mathbf{x}_N$  be an i.i.d sample on a p-dimensional unit hypersphere  $\mathbb{S}^p$ . If the sample is contained in an open geodesic ball  $B(\mathbf{x}, \pi/4)$  for some  $\mathbf{x} \in \mathbb{S}^p$  and not totally contained in any geodesic, maximum likelihood estimates  $(\hat{\boldsymbol{\mu}}_{MLE}, \hat{\sigma}_{MLE})$  uniquely exist.

**Proof:** We first use the characterization of maximum likelihood estimate for location parameter of the SL distribution as the Fréchet median. Conditions for existence and uniqueness have been extensively studied

on a general Riemannian manifold  $\mathcal{M}$  [1, 2], whose statements are phrased as follows for completeness. Let  $\bar{B}(\mathbf{x}, \rho)$  and  $\Delta$  denote a closed geodesic ball of radius  $\rho$  centered at  $\mathbf{x} \in \mathcal{M}$  and an upper bound of sectional curvatures in  $\bar{B}(\mathbf{x}, \rho)$ , respectively. Theorem 3.1 of [1] states that if a sample is not totally contained in any geodesic and the radius satisfies

 $\rho < \min \left\{ \frac{\pi}{4\sqrt{\Lambda}}, \frac{\operatorname{inj}(\bar{B}(\mathbf{x}, \rho))}{2} \right\},$ 

the Fréchet median exists and is unique because the objective function becomes strictly convex under the stated conditions. The unit hypersphere has a constant sectional curvature so that  $\Delta=1$  and an injectivity radius is  $\pi$  at all points. Therefore, the maximal convexity radius  $\rho$  is  $\min\{\pi/4, \pi/2\} = \pi/4$  on  $\mathbb{S}^p$ . On top of a support condition of a random sample being not totally contained in any geodesic, this establishes the existence and uniqueness of  $\hat{\mu}_{\text{MLE}}$ .

We now turn to examine the scale parameter. Let  $g(\sigma) = S/\sigma + \log C_p(\sigma)$  with a known constant  $S \in [0, \pi]$  as the geodesic distance between any two points on the sphere is bounded above by the injectivity radius  $\pi$ . It needs to be shown that  $g(\sigma)$  admits a unique critical point. The first-order condition  $g'(\sigma) = 0$  is equivalent to whether  $-SC_p(\sigma) + \sigma^2C'_p(\sigma) = 0$ . Hence, it is sufficient to show if  $G(S) = -SC_p(\sigma) + \sigma^2C'_p(\sigma)$  has a unique zero in  $(0,\pi)$  for any choice of  $\sigma$ . This implies a bijection between S and  $\sigma$ , establishing the existence and uniqueness for a critical point of  $g(\sigma)$  equivalently.

First, it is trivial that G(S) is a continuous function since every term consists of smooth, bounded functions on a finite interval. Second, we have G(0) > 0 as

$$G(0) = \sigma^{2} C'_{p}(\sigma)$$

$$= \sigma^{2} \cdot A_{p-1} \int_{r=0}^{\pi} \frac{r}{\sigma^{2}} \exp\left(-\frac{r}{\sigma}\right) \sin^{p-1}(r) dr$$

$$= A_{p-1} \int_{r=0}^{\pi} r \exp\left(-\frac{r}{\sigma}\right) \sin^{p-1}(r) dr,$$

where all terms in the integrand are positive on  $(0, \pi)$ . On the other end,  $G(\pi) < 0$  since

$$G(\pi) = -\pi C_p(\sigma) + \sigma^2 C_p'(\sigma)$$

$$= A_{p-1} \left\{ -\pi \int_{r=0}^{\pi} \exp\left(-\frac{r}{\sigma}\right) \sin^{p-1}(r) dr + \sigma^2 \int_{r=0}^{\pi} \frac{r}{\sigma^2} \exp\left(-\frac{r}{\sigma}\right) \sin^{p-1}(r) dr \right\}$$

$$= A_{p-1} \int_{r=0}^{\pi} (-\pi + r) \exp\left(-\frac{r}{\sigma}\right) \sin^{p-1}(r) dr,$$

and  $-\pi + r < 0$  while the other terms in the integrand are strictly positive except for a measure zero set. Lastly, G(S) is a monotonically decreasing function. Take  $S' \in (0, \pi)$  such that S < S', then

$$G(S') - G(S) = -S'C_p(\sigma) + \sigma^2 C'_p(\sigma) - (-SC_p(\sigma) + \sigma^2 C'_p(\sigma))$$
$$= (S - S')C_p(\sigma) < 0.$$

By the intermediate value theorem and monotonicity, G(S) has a unique zero in  $(0, \pi)$  and so does  $g'(\sigma)$ , which completes the proof.

## 2 Details on the rejection sampler for the SL distribution

A standard rejection sampler aims at drawing random samples from a target density  $f(\mathbf{x})$  by samples from a proposal distribution  $g(\mathbf{x})$ , assuming the likelihood ratio  $f(\mathbf{x})/g(\mathbf{x})$  is upper bounded by some constant  $M \in (1, \infty)$  over the entire domain. A draw from  $g(\mathbf{x})$  is accepted as a random sample from  $f(\mathbf{x})$  with probability  $f(\mathbf{x})/Mg(\mathbf{x})$  and the process is repeated until a successful draw. For the SL distribution with parameters  $(\boldsymbol{\mu}, \sigma) \in \mathbb{S}^p \times \mathbb{R}^+$ , we consider the SN distribution of parameters  $(\boldsymbol{\mu}, 1/\sigma) \in \mathbb{S}^p \times \mathbb{R}^+$  as a proposal density. We note that density functions for SN and SL distributions are explicitly written as

$$f_{\rm SN}(\mathbf{x}\mid\boldsymbol{\mu},\lambda) = \frac{1}{Z_p(\lambda)} \exp\left(-\frac{\lambda}{2} d^2(\mathbf{x},\boldsymbol{\mu})\right) \quad \text{and} \quad f_{\rm SL}(\mathbf{x}\mid\boldsymbol{\mu},\sigma) = \frac{1}{C_p(\sigma)} \exp\left(-\frac{1}{\sigma} d(\mathbf{x},\boldsymbol{\mu})\right),$$

for some normalizing constant  $Z_p$  for the SN distribution [3]. Under the scenario, the likelihood ratio is given by

$$\begin{split} \frac{f_{\mathrm{SL}}(\mathbf{x} \mid \boldsymbol{\mu}, \sigma)}{f_{\mathrm{SN}}(\mathbf{x} \mid \boldsymbol{\mu}, \lambda)} &= \frac{Z_p(\lambda)}{C_p(\sigma)} \exp\left(-\frac{1}{\sigma} d(\mathbf{x}, \boldsymbol{\mu}) + \frac{\lambda}{2} d^2(\mathbf{x}, \boldsymbol{\mu})\right) \\ &= \frac{Z_p(1/\sigma)}{C_p(\sigma)} \exp\left(-\frac{1}{\sigma} d(\mathbf{x}, \boldsymbol{\mu}) + \frac{1}{2\sigma} d^2(\mathbf{x}, \boldsymbol{\mu})\right) \\ &= \frac{Z_p(1/\sigma)}{C_p(\sigma)} \exp\left(\frac{(d(\mathbf{x}, \boldsymbol{\mu}) - 1)^2}{2\sigma}\right) \cdot \exp\left(-\frac{1}{2\sigma}\right) \\ &\leq \frac{Z_p(1/\sigma)}{C_p(\sigma)} \exp\left(\frac{((\pi - 1)^2}{2\sigma}\right) \cdot \exp\left(-\frac{1}{2\sigma}\right) =: M, \end{split}$$

where the constant M is an upper bound of the ratio. An inequality comes from the fact that injectivity radius of a unit hypersphere is  $\pi$ , i.e., any two points on the unit hypersphere have distance of  $\pi$  at most. Then, the corresponding probabilistic acceptance threshold  $\tau$  is as follows;

$$\begin{split} \tau &= \frac{f_{\mathrm{SL}}(\mathbf{x} \mid \boldsymbol{\mu}, \sigma)}{M f_{\mathrm{SN}}(\mathbf{x} \mid \boldsymbol{\mu}, 1/\sigma)} \\ &= \frac{C_p(\sigma)}{Z_p(1/\sigma)} \exp\left(-\frac{(\pi-1)^2}{2\sigma}\right) \cdot \exp\left(\frac{1}{2\sigma}\right) \\ &\times \frac{1}{C_p(\sigma)} \exp\left(-\frac{d(\mathbf{x}, \boldsymbol{\mu})}{\sigma}\right) \cdot Z_p(1/\sigma) \cdot \exp\left(\frac{1}{2\sigma}d^2(\mathbf{x}, \boldsymbol{\mu})\right) \\ &= \exp\left(\frac{1}{2\sigma}d^2(\mathbf{x}, \boldsymbol{\mu}) - \frac{1}{\sigma}d(\mathbf{x}, \boldsymbol{\mu}) + \frac{1}{2\sigma}\right) \cdot \exp\left(-\frac{(\pi-1)^2}{2\sigma}\right) \\ &= \exp\left(\frac{(d(\mathbf{x}, \boldsymbol{\mu}) - 1)^2 - (\pi-1)^2}{2\sigma}\right). \end{split}$$

#### 3 Computation for the mixture model of SL distributions

In this section, the pseudocode for fitting a SL mixture model with a finite number of components is described. In order to acquire computational speedups when the number of observations is large, we adopt the following heuristic assignment schematics, hard and stochastic assignments. Note that the references within the following algorithm are referred to the main paper.

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Algorithm EM algorithm for the finite mixture of SL distributions.
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Input: a random sample \mathbf{x}_1, \dots, \mathbf{x}_N \in \mathbb{S}^p, number of clusters K.
Output: a soft clustering/membership matrix \Gamma.
   Initialize \Theta^{(0)} = \{ \pi_k^{(0)}, \boldsymbol{\mu}_k^{(0)}, \sigma_k^{(0)} \}_{k=1}^K.
   repeat
       {E-step}
       for n = 1 : N do
           for k = 1 : K do
              \Gamma(n,k) = \pi_k^{(t)} f_{\mathrm{SL}}(\mathbf{x}_n \mid \boldsymbol{\mu}_k^{(t)}, \sigma_k^{(t)})
          \Gamma(n,:) = \Gamma(n,:) / \sum_{k=1}^{K} \Gamma(n,k)
       end for
       {Heuristics}
       if hard assignment then
           \Gamma \leftarrow \mathsf{hard}(\Gamma) \text{ by } (13).
       else if stochastic assignment then
           \Gamma \leftarrow \mathsf{stochastic}(\Gamma) \text{ by } (14).
       end if
       {M-step}
       for k = 1 : K \operatorname{do}
          \begin{split} & \pi_k^{(t+1)} = \sum_{n=1}^N \gamma_{nk}/N. \\ & \pmb{\mu}_k^{(t+1)} = \underset{\pmb{\mu} \in \mathbb{S}^p}{\operatorname{argmin}} & \sum_{n=1}^N \gamma_{nk} \cdot d(\mathbf{x}_n, \pmb{\mu}) \text{ by Algorithm 2.} \end{split}
       end for
       if homogeneous model then
           Update \sigma^{(t+1)} using (12) by Algorithm 3.
       else
           for k = 1 : K do
               Update \sigma_k^{(t+1)} using (11) by Algorithm 3.
           end for
       end if
    until convergence.
```

# 4 Clustering results of the small-mix and household examples

Table 1: Average of clustering quality indices from 100 runs for the small-mix experiment. The cells with bold-face numerics indicate that the corresponding row is the best performing model given the cluster number K and quality index.

	Jaccard				Rand			NMI		
	K=2	K = 3	K = 4	K = 2	K = 3	K = 4	K = 2	K = 3	K = 4	
MOSL-SOFT	0.9862	0.7521	0.6107	0.9930	0.8756	0.8052	0.9712	0.7972	0.7194	
MoSL-hard	0.9689	0.7430	0.5861	0.9841	0.8708	0.7926	0.9422	0.7848	0.7015	
KMEANS	0.9575	0.7463	0.5588	0.9782	0.8726	0.7789	0.9270	0.7822	0.6930	
SPKMEANS	0.9465	0.7427	0.5997	0.9724	0.8709	0.7996	0.9118	0.7935	0.7104	
MOVMF	0.9852	0.7927	0.6841	0.9825	0.8963	0.8424	0.9607	0.8193	0.7582	
MoSN	0.9853	0.7907	0.6325	0.9830	0.8953	0.8167	0.9627	0.8225	0.7335	

Table 2: Clustering quality indices for the household data projected onto  $\mathbb{S}^2$ . The cells with bold-face numerics indicate that the corresponding row is the best performing algorithm given the cluster number K and quality index.

		Jaccard			Rand			NMI		
	K=2	K = 3	K = 4	K=2	K = 3	K = 4	K=2	K = 3	K=4	
MOSL-SOFT	1.0000	0.7275	0.6342	1.0000	0.8603	0.8218	1.0000	0.7244	0.7524	
MoSL-Hard	0.5920	0.7275	0.5363	0.7385	0.8603	0.7705	0.5105	0.7244	0.6546	
KMEANS	0.5920	0.7789	0.5363	0.7385	0.8923	0.7705	0.5105	0.8331	0.6546	
SPKMEANS	0.5920	0.7789	0.5363	0.7385	0.8923	0.7705	0.5105	0.8331	0.6546	
MOVMF	0.9025	0.7275	0.6450	0.9500	0.8603	0.8179	0.8558	0.7244	0.6645	
MOSN	0.5920	0.7275	0.5363	0.7385	0.8603	0.7705	0.5105	0.7244	0.6546	

# 5 Performance measures from the additional simulations for parameter estimation

In this section, we report performance measures of the proposed algorithms for parameter estimation under varying simulation settings such as dimensionality, scale for the data-generating distribution, and the number of observations of a random sample.

Table 3: Average accuracy and elapsed time for the location parameter estimation example from 100 repeats per setting. Accuracy is measured by the geodesic distance  $d(\hat{\mu}_{\text{MLE}}, \mu_0)$  and elapsed time is measured in seconds.

dimension			Weis	zfeld	RGD		
dimension	$\sigma_0$	n	accuracy	time	accuracy	time	
		50	0.00672	0.00031	0.00693	0.00046	
	0.01	100	0.00445	0.00053	0.00457	0.00075	
	0.01	250	0.00277	0.00125	0.00284	0.00177	
		500	0.00204	0.00227	0.00209	0.00340	
_		50	0.03223	0.00029	0.03301	0.00042	
	0.05	100	0.02189	0.00059	0.02258	0.00090	
	0.05	250	0.01318	0.00141	0.01349	0.00206	
		500	0.00925	0.00243	0.00949	0.00356	
_		50	0.06844	0.00032	0.07044	0.00044	
	0.1	100	0.04683	0.00062	0.04803	0.00086	
	0.1	250	0.03116	0.00140	0.03195	0.00196	
		500	0.02404	0.00264	0.02471	0.00400	
_		50	0.33819	0.00086	0.34528	0.00116	
F	0.5	100	0.22558	0.00114	0.23096	0.00167	
p = 5	0.5	250	0.13930	0.00276	0.14277	0.00401	
		500	0.08994	0.00519	0.09231	0.00777	
_		50	0.56018	0.00102	0.57682	0.00139	
	1	100	0.44617	0.00199	0.45898	0.00285	
	1	250	0.27722	0.00441	0.28263	0.00662	
		500	0.19769	0.00862	0.20139	0.01300	
_		50	1.22967	0.00152	1.26201	0.00220	
	5	100	1.09516	0.00338	1.12680	0.00483	
	9	250	0.82620	0.00891	0.84687	0.01346	
		500	0.73339	0.01674	0.75288	0.02417	
_		50	1.13413	0.00145	1.16390	0.00207	
	10	100	1.15891	0.00366	1.19725	0.00559	
	10	250	0.97991	0.00864	1.00427	0.01178	
		500	0.87189	0.01705	0.88945	0.02503	

		50	0.01113	0.00026	0.01139	0.00040
	0.01	100	0.00796	0.00043	0.00818	0.00060
	0.01	250	0.00502	0.00113	0.00515	0.00171
		500	0.00348	0.00216	0.00357	0.00311
-		50	0.05798	0.00029	0.05930	0.00041
	0.05	100	0.04115	0.00051	0.04210	0.00069
	0.05	250	0.02366	0.00140	0.02434	0.00198
		500	0.01828	0.00244	0.01878	0.00363
-		50	0.12417	0.00036	0.12668	0.00051
	0.4	100	0.08499	0.00077	0.08700	0.00116
	0.1	250	0.05368	0.00159	0.05505	0.00246
		500	0.03857	0.00336	0.03967	0.00499
-		50	0.64652	0.00099	0.66424	0.00139
		100	0.43624	0.00214	0.44816	0.00305
p = 10	0.5	250	0.29295	0.00635	0.29953	0.00917
		500	0.20830	0.00949	0.21271	0.01310
-		50	0.92133	0.00152	0.94644	0.00224
		100	0.72675	0.00308	0.74565	0.00444
	1	250	0.50497	0.00815	0.51890	0.01147
		500	0.36499	0.01601	0.37349	0.02377
-		50	1.34914	0.00164	1.39048	0.00243
		100	1.32430	0.00396	1.35234	0.00588
	5	250	1.27650	0.00999	1.31860	0.01441
		500	1.23680	0.02009	1.27001	0.02874
-		50	1.36467	0.00159	1.39984	0.00229
		100	1.37816	0.00389	1.40600	0.00547
	10	250	1.32753	0.01000	1.35787	0.01466
		500	1.23180	0.01968	1.25773	0.02876
		50	0.01796	0.00056	0.01828	0.00088
		100	0.01295	0.00090	0.01328	0.00132
	0.01	250	0.00780	0.00201	0.00797	0.00288
		500	0.00555	0.00410	0.00567	0.00608
-		50	0.09916	0.00091	0.10187	0.00132
		100	0.06678	0.00143	0.06853	0.00200
	0.05	250	0.04320	0.00291	0.04438	0.00410
		500	0.02917	0.00558	0.02998	0.00817
-		50	0.22941	0.00119	0.23764	0.00176
		100	0.16278	0.00210	0.16719	0.00300
	0.1	250	0.10096	0.00503	0.10376	0.00702
		500	0.06847	0.00908	0.07014	0.01326
-		50	0.91954	0.00339	0.94349	0.00483

p = 20 0.5

$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$		100	0.75020	0.00758	0.76419	0.01086
$100 \qquad 1.15131 \qquad 0.00434 \qquad 1.17831 \qquad 0.00617 \\ 100 \qquad 1.06114 \qquad 0.00926 \qquad 1.08457 \qquad 0.01355 \\ 250 \qquad 0.91941 \qquad 0.02432 \qquad 0.94822 \qquad 0.03475 \\ 500 \qquad 0.76804 \qquad 0.04435 \qquad 0.79063 \qquad 0.06720 \\ 50 \qquad 1.36798 \qquad 0.00419 \qquad 1.39901 \qquad 0.00582 \\ 100 \qquad 1.30432 \qquad 0.01059 \qquad 1.33375 \qquad 0.01629 \\ 250 \qquad 1.19988 \qquad 0.02431 \qquad 1.22636 \qquad 0.03481 \\ 500 \qquad 1.13442 \qquad 0.04344 \qquad 1.15883 \qquad 0.06197 \\ 50 \qquad 1.39784 \qquad 0.00435 \qquad 1.43111 \qquad 0.00648 \\ 100 \qquad 1.44322 \qquad 0.01143 \qquad 1.47934 \qquad 0.01659 \\ 250 \qquad 1.37432 \qquad 0.02568 \qquad 1.40912 \qquad 0.03777 \\ \\ 10$		250	0.56608	0.01865	0.58265	0.02786
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$		500	0.41351	0.03322	0.42388	0.04756
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		50	1.15131	0.00434	1.17831	0.00617
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	1	100	1.06114	0.00926	1.08457	0.01355
$50 \qquad 1.36798 \qquad 0.00419 \qquad 1.39901 \qquad 0.00582$ $100 \qquad 1.30432 \qquad 0.01059 \qquad 1.33375 \qquad 0.01629$ $250 \qquad 1.19988 \qquad 0.02431 \qquad 1.22636 \qquad 0.03481$ $500 \qquad 1.13442 \qquad 0.04344 \qquad 1.15883 \qquad 0.06197$ $50 \qquad 1.39784 \qquad 0.00435 \qquad 1.43111 \qquad 0.00648$ $100 \qquad 1.44322 \qquad 0.01143 \qquad 1.47934 \qquad 0.01659$ $250 \qquad 1.37432 \qquad 0.02568 \qquad 1.40912 \qquad 0.03777$	1	250	0.91941	0.02432	0.94822	0.03475
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		500	0.76804	0.04435	0.79063	0.06720
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		50	1.36798	0.00419	1.39901	0.00582
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	5	100	1.30432	0.01059	1.33375	0.01629
$10 \begin{array}{c ccccccccccccccccccccccccccccccccccc$	9	250	1.19988	0.02431	1.22636	0.03481
		500	1.13442	0.04344	1.15883	0.06197
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		50	1.39784	0.00435	1.43111	0.00648
	10	100	1.44322	0.01143	1.47934	0.01659
500   1.37062   0.04267   1.40315   0.06225	10	250	1.37432	0.02568	1.40912	0.03777
		500	1.37062	0.04267	1.40315	0.06225

Table 4: Average accuracy and elapsed time for the scale parameter estimation example from 100 repeats per setting. Accuracy is measured by the relative error  $|\hat{\sigma}_{\text{MLE}} - \sigma_0|/\sigma_0$  and elapsed time is measured in seconds.

	20	m	accuracy			time					
$\sigma_0$	p	n	NewtonE	NewtonA	Roptim	DE	NewtonE	NewtonA	Roptim	DE	
		50	0.08476	0.07592	0.08391	0.08397	0.00302	0.00286	0.00578	0.05060	
	5	100	0.07152	0.06170	0.07239	0.07233	0.00345	0.00356	0.00774	0.04363	
	5	250	0.07278	0.06250	0.07434	0.07423	0.00603	0.00630	0.01593	0.04498	
		500	0.07289	0.06235	0.07437	0.07427	0.01044	0.01047	0.02882	0.04939	
		50	0.18025	0.18320	0.18324	0.21126	0.00219	0.00270	0.00692	0.04245	
0.01	10	100	0.17433	0.17645	0.17413	0.19400	0.00326	0.00358	0.00921	0.04334	
0.01	10	250	0.17728	0.18015	0.17720	0.20104	0.00566	0.00656	0.01609	0.04625	
		500	0.17432	0.17604	0.17460	0.19928	0.00993	0.01045	0.03076	0.05010	
	20	50	0.33431	0.33743	0.34380	0.34421	0.00608	0.01412	0.00962	0.05629	
		100	0.33646	0.33305	0.33467	0.33383	0.00355	0.00588	0.00977	0.04512	
	20	250	0.33514	0.33203	0.33707	0.33742	0.00176	0.00392	0.01693	0.04721	
		500	0.33799	0.33263	0.33543	0.33527	0.00074	0.00279	0.03125	0.05078	
		50	0.06596	0.06595	0.06582	0.06589	0.00244	0.00271	0.00574	0.05216	
	5	100	0.04714	0.04706	0.04710	0.04699	0.00370	0.00424	0.00870	0.05252	
	5	250	0.04827	0.04822	0.04823	0.04828	0.00634	0.00599	0.01692	0.05054	
		500	0.04797	0.04800	0.04797	0.04794	0.00980	0.01013	0.02931	0.05446	
		50	0.17251	0.17250	0.17253	0.17255	0.00211	0.00283	0.00544	0.04097	
0.05	10	100	0.15935	0.15957	0.15945	0.15929	0.00316	0.00333	0.00822	0.04137	

		250	0.15437	0.15423	0.15414	0.15409	0.00555	0.00549	0.03549	0.04221
		500	0.15557	0.15546	0.15563	0.15567	0.00931	0.00957	0.02636	0.04556
		50	0.30124	0.30467	0.30743	0.30756	0.00493	0.00406	0.00617	0.03738
	20	100	0.29983	0.29687	0.30345	0.30363	0.00521	0.00608	0.00830	0.04097
	20	250	0.29234	0.29548	0.29978	0.29932	0.00828	0.00852	0.01636	0.04442
		500	0.29043	0.29635	0.29891	0.29896	0.01104	0.01163	0.03167	0.04748
		50	0.08211	0.08203	0.08227	0.08214	0.00211	0.00256	0.00599	0.04470
	۲	100	0.05459	0.05471	0.05462	0.05460	0.00297	0.00344	0.00975	0.04411
	5	250	0.04692	0.04697	0.04688	0.04689	0.00599	0.00588	0.01668	0.04658
		500	0.04376	0.04371	0.04369	0.04371	0.00954	0.01075	0.02782	0.04950
		50	0.12741	0.12717	0.12744	0.12733	0.00239	0.00257	0.00550	0.04220
0.1	10	100	0.12658	0.12642	0.12655	0.12654	0.00308	0.00377	0.00842	0.04436
0.1	10	250	0.11350	0.11333	0.11333	0.11311	0.00599	0.00691	0.01566	0.04757
		500	0.11697	0.11693	0.11705	0.11689	0.01026	0.01068	0.02884	0.05080
		50	0.15965	0.15970	0.15980	0.15966	0.00253	0.00264	0.00615	0.04245
	20	100	0.14674	0.14684	0.14691	0.14704	0.00308	0.00342	0.00947	0.04818
	20	250	0.14730	0.14706	0.14715	0.14731	0.00595	0.00640	0.01826	0.04716
		500	0.14029	0.14028	0.14010	0.14016	0.01050	0.01128	0.03038	0.05181
		50	0.13775	0.13774	0.13769	0.13761	0.00207	0.00267	0.00547	0.03804
	5	100	0.09126	0.09133	0.09134	0.09146	0.00311	0.00383	0.00888	0.03870
	3	250	0.06190	0.06173	0.06183	0.06192	0.00567	0.00632	0.01571	0.04117
		500	0.03962	0.03956	0.03953	0.03954	0.01002	0.01068	0.03084	0.05024
		50	0.21176	0.21193	0.21203	0.21195	0.00234	0.00258	0.00557	0.04184
0.5	10	100	0.13793	0.13808	0.13804	0.13784	0.00319	0.00346	0.00848	0.04343
0.0	10	250	0.10370	0.10404	0.10392	0.10372	0.00541	0.00653	0.01501	0.04461
		500	0.06312	0.06310	0.06319	0.06321	0.01013	0.01039	0.02857	0.04812
		50	0.42899	0.42865	0.42862	0.42841	0.00254	0.00262	0.00613	0.04667
	20	100	0.28234	0.28228	0.28239	0.28221	0.00337	0.00378	0.00820	0.04645
	20	250	0.19248	0.19208	0.19251	0.19237	0.00555	0.00595	0.01591	0.04761
		500	0.11190	0.11188	0.11161	0.11188	0.00960	0.01537	0.02721	0.04991
		50	0.22924	0.22915	0.22935	0.22958	0.00201	0.00266	0.00591	0.03786
	5	100	0.16745	0.16695	0.16710	0.16734	0.00277	0.00341	0.00870	0.03744
	5	250	0.12082	0.12102	0.12087	0.12087	0.00540	0.00613	0.01574	0.03923
		500	0.09411	0.09406	0.09396	0.09399	0.01006	0.01030	0.02743	0.04383
		50	0.44890	0.44828	0.44850	0.44842	0.00207	0.00308	0.00567	0.04217
1	10	100	0.29815	0.29752	0.29777	0.29775	0.00302	0.00350	0.00930	0.04312
1	10	250	0.19481	0.19477	0.19517	0.19503	0.00578	0.00640	0.01586	0.04965
		500	0.15321	0.15316	0.15329	0.15339	0.00941	0.00988	0.02685	0.04639
	_	50	0.65159	0.65101	0.65132	0.65158	0.00253	0.00288	0.00625	0.04664
	20	100	0.53600	0.53655	0.53708	0.53731	0.00310	0.00371	0.00841	0.04766
	∠∪	250	0.33806	0.33847	0.33757	0.33878	0.00591	0.00575	0.01612	0.04525

		500	0.25429	0.25480	0.25491	0.25456	0.01012	0.00956	0.02610	0.04889
		50	0.71740	0.71967	0.71801	0.71752	0.00212	0.00294	0.00662	0.04423
	5	100	0.63575	0.63764	0.63610	0.63647	0.00314	0.00399	0.00765	0.03694
	9	250	0.45104	0.45045	0.45059	0.45139	0.00573	0.00666	0.01527	0.03954
		500	0.35416	0.35469	0.35444	0.35491	0.01027	0.01108	0.02760	0.04411
		50	0.85163	0.85407	0.85222	0.85366	0.00254	0.00310	0.00600	0.04527
5	10	100	0.80135	0.80051	0.80126	0.80144	0.00365	0.00376	0.00997	0.04395
9	10	250	0.67648	0.67539	0.67657	0.67521	0.00605	0.00709	0.01707	0.04646
		500	0.51264	0.51321	0.51206	0.51318	0.01171	0.01271	0.03043	0.05196
		50	0.93176	0.93154	0.93079	0.93204	0.00238	0.00348	0.00687	0.04793
	20	100	0.90124	0.90096	0.89997	0.90214	0.00398	0.00370	0.00940	0.05832
	20	250	0.84475	0.84479	0.84456	0.84534	0.00609	0.00663	0.01450	0.04643
		500	0.78437	0.78493	0.78330	0.78365	0.01013	0.01049	0.02714	0.05347
		50	0.85464	0.85690	0.85581	0.85660	0.00218	0.00363	0.00543	0.03934
	5	100	0.81485	0.81529	0.81429	0.81520	0.00334	0.00429	0.00816	0.03856
	9	250	0.70522	0.70388	0.70391	0.70506	0.00613	0.00733	0.01706	0.04160
		500	0.65070	0.64979	0.65008	0.65012	0.01006	0.01129	0.03010	0.04922
		50	0.92874	0.92971	0.93049	0.93003	0.00245	0.00264	0.00582	0.04183
10	10	100	0.90104	0.90136	0.90001	0.90096	0.00348	0.00405	0.00821	0.04234
10	10	250	0.84038	0.84082	0.84018	0.84047	0.00618	0.00677	0.01516	0.04610
		500	0.78663	0.78595	0.78569	0.78597	0.01078	0.01127	0.03031	0.05010
		50	0.96752	0.96667	0.96787	0.96733	0.00260	0.00281	0.00842	0.05209
	20	100	0.94684	0.94531	0.94769	0.94665	0.00334	0.00345	0.00868	0.04889
	20	250	0.91812	0.92019	0.91929	0.91853	0.00610	0.00553	0.01623	0.04735
		500	0.88335	0.88276	0.88389	0.88446	0.01002	0.01043	0.02840	0.05380
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